

Interest Rate Market

TOP TRADED SECURITIES ON 19 - October - 2023

Description	No. of Trades	Wtd Avg Price	Wtd Avg Yield	Volume	Previous week's Wtd Avg Price
7.18% GS 2033	1299	98.67	7.37	11231	98.95
7.18% GS 2037	315	97.45	7.48	3252	97.71
4.56% GS 2023	24	99.76	6.61	935	99.73
4.48% GS 2023	26	99.91	6.59	895	99.86
7.26% GS 2033	81	98.96	7.41	724	99.13

Total Volume in Market (₹ Cr)

Segment	Volume
G-Sec	23645
SDL	628
T-Bills	4531

(₹ Cr)

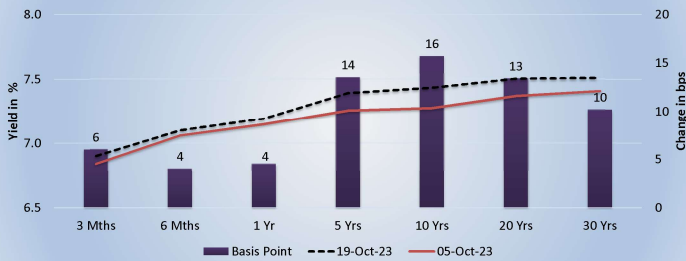
CATEGORY	G-Sec	SDL	T-Bills	NET BOUGHT
Primary Dealers	(1285)	(139)	(595)	(2019)
Public Sector Banks	155	16	280	451
Private Sector Banks	404	191	1104	1699
Mutual Funds	(323)	(11)	(1735)	(2069)
Foreign Banks	827	(2)	560	1385
Others	221	(54)	386	553

Indian Economic Indicators

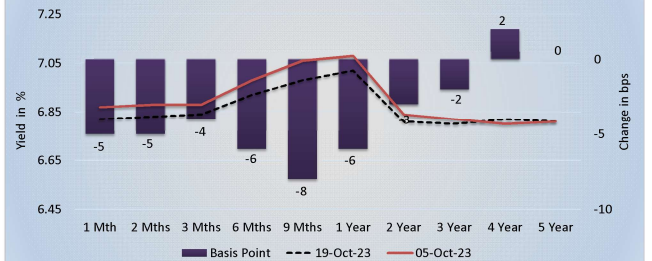
Indicator	Rates (%)
WPI (Sep'23)	-0.28%
Core Inflation (Sep'23)	4.80%
CPI (Sep'23)	5.02%
GDP Growth (Q1 FY24)	7.80%
IIP (y-o-y Aug'23)	10.30%
SLR	18.00%
Repo Rate	6.50%
MSF Rate	6.75%
SDF Rate	6.25%
CRR	4.50%

Source: RBI and MOSPI website

Fortnight G-Sec term structure shift (%)



Fortnight MIBOR curve shift (%)



FII's & FDI's Investments

	19-Oct	Oct-23	FY 2023-24	FY 2022-23
FII Investment (₹ Cr)				
Debt	389	5783	34030	(9930)
Equity	(1990)	(11194)	136023	(40300)
FDI (US \$ Bn)	Aug-2023	FY 2023-24	FY 2022-23	FY 2021-22
Gross inflows	4.74	26.91	71.36	84.84
Equity inflows	3.03	16.97	47.60	59.68
Reinvested earnings	1.56	7.68	19.11	19.35
Other capital	0.15	2.26	4.65	5.81

Banking & Money Supply Indicators (₹ Cr)

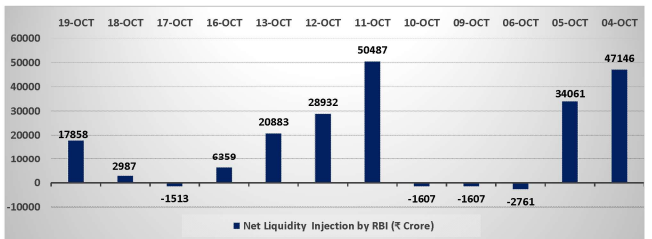
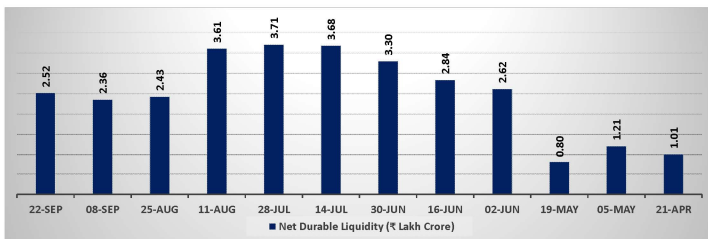
Particulars	As on Sep. 22, 2023	y-o-y growth (%)	FY24 (Cumulative)*
Aggregate Deposits	19275842	13.2	1231928
Bank Credit	15151319	20.0	1477084
Non - food Credit	15132454	20.0	1477124
Banks Investment in G-Sec	5981356	17.8	566208
Broad Money M3	23357477	10.8	1013717
Reserve Money (as on October 6, 2023)	4389988	7.2	3229
Forex Reserves (USD bn) (as on October 6, 2023)	585	9.7	6

*Change during the financial year

Money Market Operations

Rates	19-Oct	18-Oct	Total Mkt Volume (₹ Cr)
Call	6.70%	6.73%	8899
Repo	6.74%	6.72%	152851
TREP	6.75%	6.74%	357312

TOTAL MARKET VOLUME



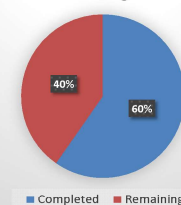
Market Borrowings and Calendar

Market Borrowings	(Amt in ₹ Cr)			
Gsec	H1	H2	FY 2023-24	FY 2022-23
Budgeted	880000	663000	1543000	1431999
Redemptions	158764	281365	440129	312739
Net	721236	381635	1102871	1119260
Gross Amount Raised Till Date*	857000	64000	921000	1421000
Redemptions Till Date	158764	0	158764	312739
Net Amount Raised Till Date	698236	64000	762236	1108261
SDL	358022	48484	406506	758237
Tbills	728000	72000	800000	1421000
OMO Purchase^	555	0	555	
OMO Sale^	6655	3065	9720	

* including amount raised via green shoe

^ includes primary and secondary

Govt. Borrowing Indicator



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